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S&P 500 FUTURES - CONTRACT SPECS

Please be advised that effective Sunday, June 6, 2021 for trade date Monday, June 7, 2021, changes will be applied to the E-mini S&P 500 Stock Price Index Futures and Related Options Contracts. Please refer to [SER #8776](#) to access these changes.

CONTRACT UNIT	\$250 x S&P 500 Index
PRICE QUOTATION	U.S. dollars and cents per index point
TRADING HOURS	<p>CME Globex: Sunday - Friday: 6:00 p.m. - 5:00 p.m. ET with a trading halt 9:15 a.m. - 4:30 p.m.</p> <p>CME ClearPort: Sunday 5:00 p.m. - Friday 5:45 p.m. CT with no reporting Monday - Thursday from 5:45 p.m. - 6:00 p.m. CT</p> <p>Open Outcry: Monday - Friday: 9:30 a.m. - 4:15 p.m. ET</p>
MINIMUM PRICE FLUCTUATION	<p>Outright: 0.10 index points = \$25.00</p> <p>CALENDAR SPREAD 0.05 index points = \$12.50</p>
PRODUCT CODE	CME Globex: SP CME ClearPort: SP Open Outcry: SP Clearing: SP
LISTED CONTRACTS	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 9 consecutive quarters and 3 additional Dec contracts.
SETTLEMENT METHOD	Financially Settled

TERMINATION OF TRADING	<p>Trading terminates at 4:15 p.m. ET on Thursday prior to 3rd Friday of the contract month.</p> <p>Trading terminates at 9:15 a.m. ET on Thursday prior to 2nd Friday of the contract month.</p> <p>Reporting terminates at 5:45 p.m. CT on Thursday prior to 3rd Friday of the contract month.</p>
SETTLEMENT PROCEDURES	Settlement Procedures
POSITION LIMITS	CME Position Limits
EXCHANGE RULEBOOK	CME 351
BLOCK MINIMUM	Block Table
PRICE LIMIT OR CIRCUIT	Price Limits
VENDOR CODES	Quote Vendor Symbols Listing

[Equity Total Cost Analysis Tool](#)

[Analyze the all-in costs of replicating the S&P 500 by trading Equity Index futures versus FTEs.](#)



[Options Expiration Calendar](#)

[Inform your roll strategy with daily updates and analytics on roll activity in Cryptocurrency futures.](#)



[Dividend Futures Term Structure Tool](#)

[Explore the market's view of S&P 500 expected dividends on a quarterly and annual basis. Then analyze changes in dividend term structure across multiple points in time.](#)



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